

TABLE I

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
7/16/1997	1,018.50	1,022.50	1,018.50	1,018.50						
7/17/1997	1,021.00	1,021.00	1,010.00	1,014.15						
7/18/1997	1,005.15	1,005.15	993.20	993.20						
7/21/1997	996.70	996.70	989.20	993.95						
7/22/1997	1,018.45	1,018.45	1,000.45	1,018.45						
7/23/1997	1,018.45	1,025.95	1,017.45	1,018.45						
7/24/1997	1,023.05	1,023.05	1,009.45	1,023.05						
7/25/1997	1,028.05	1,028.05	1,020.05	1,022.10						
7/28/1997	1,026.10	1,026.10	1,017.40	1,020.85						
7/29/1997	1,025.35	1,025.35	1,015.85	1,024.20						
7/30/1997	1,037.70	1,037.70	1,032.20	1,034.65						
7/31/1997	1,041.15	1,041.15	1,032.15	1,035.45						
8/1/1997	1,030.40	1,037.45	1,020.45	1,030.40						
8/4/1997	1,036.20	1,036.20	1,025.40	1,032.40						
8/5/1997	1,035.60	1,035.60	1,030.10	1,033.65						
8/6/1997	1,043.25	1,043.25	1,032.25	1,041.25						
8/7/1997	1,033.90	1,046.25	1,032.25	1,033.90						
8/8/1997	1,025.90	1,025.90	1,008.90	1,015.65						
8/11/1997	1,021.80	1,021.80	1,011.15	1,021.80						
8/12/1997	1,006.90	1,025.80	1,006.90	1,006.90						
8/13/1997	1,017.90	1,017.90	998.90	1,005.05						
8/14/1997	1,006.30	1,012.05	998.05	1,006.30						
8/15/1997	1,000.30	1,000.30	973.45	973.45						
8/18/1997	995.45	995.45	970.45	993.35						
8/19/1997	1,004.75	1,004.75	992.35	1,004.75						
8/20/1997	1,019.75	1,019.75	1,001.75	1,019.75						
8/21/1997	1,002.85	1,016.75	1,000.75	1,002.85						
8/22/1997	1,002.85	1,004.85	980.00	1,002.85						
8/25/1997	1,000.35	1,011.35	995.85	1,000.35						
8/26/1997	984.00	1,002.85	984.00	984.00						
8/27/1997	997.00	997.00	982.00	991.00						
8/28/1997	975.95	996.00	975.95	975.95						
8/29/1997	979.45	985.45	971.95	979.45						
9/2/1997	1,010.00	1,010.00	988.45	1,010.00						
9/3/1997	1,003.95	1,015.00	1,002.50	1,003.95						
9/4/1997	1,009.90	1,011.95	1,002.35	1,009.90						
9/5/1997	1,008.70	1,019.90	1,000.90	1,008.70						
9/8/1997	1,016.70	1,016.70	1,008.70	1,010.30						
9/9/1997	1,017.30	1,017.30	1,004.30	1,010.95						
9/10/1997	1,007.45	1,007.45	992.20	992.20						
9/11/1997	985.40	1,007.45	977.20	985.40						
9/12/1997	1,003.40	1,003.40	984.40	1,001.40						
9/15/1997	1,008.40	1,008.40	995.40	1,000.40						

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Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
9/16/1997	1,030.40	1,030.40	1,010.40	1,025.00						
9/17/1997	1,030.00	1,030.00	1,019.00	1,024.65						
9/18/1997	1,038.65	1,038.65	1,026.60	1,026.60						
9/19/1997	1,030.85	1,030.85	1,022.60	1,029.25						
9/22/1997	1,039.25	1,039.25	1,033.25	1,034.25						
9/23/1997	1,033.25	1,033.25	1,024.25	1,031.10						
9/24/1997	1,039.10	1,039.10	1,021.10	1,023.25						
9/25/1997	1,023.35	1,023.35	1,015.30	1,015.30						
9/26/1997	1,025.30	1,025.30	1,022.00	1,022.00						
9/29/1997	1,033.00	1,033.00	1,020.50	1,029.35						
9/30/1997	1,031.85	1,031.85	1,021.85	1,023.10						
10/1/1997	1,034.10	1,034.10	1,025.10	1,032.00						
10/2/1997	1,039.00	1,039.00	1,031.00	1,037.75						
10/3/1997	1,044.10	1,052.75	1,032.75	1,044.10						
10/6/1997	1,052.10	1,052.10	1,047.60	1,050.15						
10/7/1997	1,061.15	1,061.15	1,049.15	1,057.00						
10/8/1997	1,050.10	1,058.00	1,042.00	1,050.10						
10/9/1997	1,051.10	1,051.10	1,038.10	1,046.10						
10/10/1997	1,044.10	1,044.80	1,037.10	1,044.80						
10/13/1997	1,044.55	1,049.30	1,043.30	1,044.55						
10/14/1997	1,045.70	1,048.55	1,038.05	1,045.70						
10/15/1997	1,045.20	1,045.20	1,036.70	1,041.70						
10/16/1997	1,049.20	1,049.20	1,023.70	1,026.70						
10/17/1997	1,015.55	1,022.70	1,006.70	1,015.55						
10/20/1997	1,030.55	1,030.55	1,014.55	1,029.50						
10/21/1997	1,045.50	1,048.75	1,039.50	1,048.75						
10/22/1997	1,046.75	1,046.75	1,040.75	1,043.35						
10/23/1997	1,033.35	1,033.35	1,020.35	1,023.05						
10/24/1997	1,033.05	1,033.05	1,009.85	1,009.85						
10/27/1997	939.85	1,010.00	939.85	939.85						
10/28/1997	992.85	992.85	914.85	989.85						
10/29/1997	1,004.85	1,004.85	983.85	987.00						
10/30/1997	989.50	989.50	964.50	964.50						
10/31/1997	987.50	987.50	972.50	984.50						
11/3/1997	1,006.50	1,008.30	993.50	1,008.30						
11/4/1997	1,009.30	1,009.30	1,000.30	1,005.90						
11/5/1997	1,011.10	1,018.90	1,005.40	1,011.10						
11/6/1997	1,009.10	1,009.10	1,003.10	1,006.20						
11/7/1997	995.20	995.20	995.20	995.20						
11/10/1997	990.20	1,003.70	987.20	990.20						
11/11/1997	989.20	995.70	987.70	989.20						
11/12/1997	990.00	990.00	967.80	967.80						
11/13/1997	981.80	981.80	965.80	979.40						

Futures Data
VOL Status
VOL Calculation
VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
11/14/1997	995.50	995.50	978.40	995.50						
11/17/1997	1,016.50	1,016.50	1,009.50	1,013.40						
11/18/1997	1,006.40	1,013.90	1,003.90	1,006.40						
11/19/1997	1,014.40	1,014.40	1,003.40	1,011.60						
11/20/1997	1,029.60	1,029.60	1,024.60	1,027.00						
11/21/1997	1,032.00	1,034.00	1,023.00	1,034.00						
11/24/1997	1,024.00	1,028.00	1,014.00	1,014.00						
11/25/1997	1,021.00	1,021.00	1,011.50	1,016.70						
11/26/1997	1,023.70	1,023.70	1,018.70	1,019.80						
11/28/1997	1,019.80	1,026.80	1,019.80	1,019.80						
12/1/1997	1,042.80	1,045.70	1,025.80	1,045.70						
12/2/1997	1,045.90	1,045.90	1,038.20	1,041.10						
12/3/1997	1,050.10	1,050.10	1,034.10	1,044.10						
12/4/1997	1,051.10	1,051.10	1,040.90	1,044.00						
12/5/1997	1,057.00	1,057.00	1,038.00	1,054.60						
12/8/1997	1,055.10	1,055.10	1,049.60	1,053.00						
12/9/1997	1,052.00	1,052.00	1,044.00	1,047.20						
12/10/1997	1,044.20	1,044.20	1,032.20	1,038.90						
12/11/1997	1,030.90	1,030.90	1,021.00	1,021.00						
12/12/1997	1,027.00	1,027.00	1,015.00	1,021.20						
12/15/1997	1,032.20	1,032.20	1,021.00	1,028.40						
12/16/1997	1,031.50	1,038.90	1,031.40	1,034.20						
12/17/1997	1,039.20	1,039.20	1,030.20	1,030.90						
12/18/1997	1,029.40	1,029.40	1,015.90	1,019.90						
12/19/1997	1,014.90	1,014.90	989.90	1,010.80						
12/22/1997	1,020.80	1,020.80	1,009.80	1,016.30						
12/23/1997	1,017.30	1,017.30	997.50	997.50						
12/24/1997	1,004.50	1,004.50	994.70	994.70						
12/26/1997	998.70	1,001.70	998.70	998.70						
12/29/1997	1,019.20	1,019.20	1,019.20	1,019.20						
12/30/1997	1,033.20	1,033.20	1,014.20	1,033.20						
12/31/1997	1,037.20	1,037.20	1,029.20	1,033.20						
1/2/1998	1,035.20	1,037.70	1,028.20	1,037.70						
1/5/1998	1,044.70	1,044.70	1,030.70	1,039.70						
1/6/1998	1,024.70	1,024.70	1,024.70	1,024.70						
1/7/1998	1,024.90	1,024.90	1,010.80	1,024.90						
1/8/1998	1,019.90	1,019.90	1,010.70	1,010.70						
1/9/1998	1,011.70	1,011.70	973.70	973.70						
1/12/1998	992.40	992.40	962.70	992.40						
1/13/1998	1,006.40	1,007.10	999.40	1,007.10						
1/14/1998	1,013.60	1,013.60	1,002.60	1,011.70						
1/15/1998	1,010.70	1,010.70	1,003.40	1,003.40						
1/16/1998	1,018.40	1,018.40	1,012.40	1,017.50						

Futures Data					VOL Status		VOL Calculation			VOL Trading
Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
1/20/1998	1,034.50	1,035.20	1,020.50	1,035.20						
1/21/1998	1,031.20	1,031.20	1,020.20	1,025.70						
1/22/1998	1,024.70	1,024.70	1,014.70	1,016.20						
1/23/1998	1,016.20	1,022.20	1,004.20	1,015.10						
1/26/1998	1,015.10	1,018.60	1,011.10	1,014.10						
1/27/1998	1,024.00	1,029.10	1,012.60	1,024.00						
1/28/1998	1,033.00	1,033.00	1,028.00	1,033.00						
1/29/1998	1,033.00	1,049.00	1,032.00	1,038.00						
1/30/1998	1,044.00	1,044.00	1,037.00	1,038.70						
2/2/1998	1,060.20	1,060.20	1,054.70	1,057.20						
2/3/1998	1,064.70	1,064.70	1,055.20	1,063.90						
2/4/1998	1,068.00	1,068.00	1,055.90	1,062.10						
2/5/1998	1,071.10	1,071.10	1,058.10	1,062.10						
2/6/1998	1,071.10	1,071.20	1,063.60	1,071.20						
2/9/1998	1,072.70	1,072.70	1,062.20	1,068.60						
2/10/1998	1,080.10	1,080.10	1,069.10	1,077.70						
2/11/1998	1,078.20	1,078.20	1,073.20	1,076.80						
2/12/1998	1,082.80	1,082.80	1,064.80	1,080.90						
2/13/1998	1,080.90	1,080.90	1,075.70	1,075.70						
2/17/1998	1,085.70	1,085.70	1,077.70	1,080.10						
2/18/1998	1,090.10	1,090.10	1,078.10	1,088.40						
2/19/1998	1,088.50	1,088.50	1,081.40	1,086.00						
2/20/1998	1,092.80	1,095.00	1,081.00	1,092.80						
2/23/1998	1,098.30	1,098.30	1,089.30	1,096.50						
2/24/1998	1,101.50	1,101.50	1,086.50	1,089.00						
2/25/1998	1,104.50	1,104.50	1,092.50	1,102.60						
2/26/1998	1,109.60	1,109.60	1,100.60	1,109.60						
2/27/1998	1,107.10	1,112.10	1,105.10	1,107.10						
3/2/1998	1,113.60	1,113.60	1,103.10	1,106.80						
3/3/1998	1,112.30	1,112.90	1,102.30	1,112.90						
3/4/1998	1,109.90	1,109.90	1,101.40	1,104.90						
3/5/1998	1,099.90	1,099.90	1,089.90	1,094.80						
3/6/1998	1,114.80	1,115.20	1,100.30	1,115.20						
3/9/1998	1,112.10	1,117.70	1,110.20	1,112.10						
3/10/1998	1,118.20	1,125.10	1,117.10	1,124.20						
3/11/1998	1,127.90	1,130.70	1,125.20	1,127.90						
3/12/1998	1,132.90	1,132.90	1,123.90	1,131.70						
3/13/1998	1,136.70	1,136.70	1,126.50	1,128.70						
3/16/1998	1,142.20	1,142.20	1,132.70	1,139.60						
3/17/1998	1,143.10	1,143.10	1,134.10	1,141.10						
3/18/1998	1,144.60	1,145.10	1,137.10	1,145.10						
3/19/1998	1,147.60	1,148.60	1,143.60	1,148.60						
3/20/1998	1,158.90	1,160.60	1,147.60	1,158.90						

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference		Sum of Squares (4)	Volatility (5)
3/23/1998	1,160.90	1,160.90	1,152.90	1,156.00							
3/24/1998	1,166.00	1,166.00	1,164.50	1,165.10							
3/25/1998	1,172.10	1,172.10	1,152.10	1,162.20							
3/26/1998	1,166.20	1,166.20	1,156.70	1,159.80							
3/27/1998	1,157.00	1,165.80	1,152.80	1,157.00							
3/30/1998	1,159.50	1,159.50	1,149.50	1,154.80							
3/31/1998	1,171.50	1,171.50	1,156.80	1,159.80							
4/1/1998	1,169.30	1,169.30	1,154.30	1,168.60							
4/2/1998	1,183.60	1,183.60	1,168.10	1,181.70							
4/3/1998	1,187.70	1,187.70	1,179.70	1,184.60							
4/6/1998	1,192.60	1,192.60	1,176.90	1,176.90							
4/7/1998	1,177.40	1,177.40	1,160.90	1,168.50							
4/8/1998	1,159.70	1,170.50	1,156.50	1,159.70							
4/9/1998	1,168.70	1,168.70	1,163.70	1,167.80							
4/13/1998	1,170.80	1,170.80	1,156.80	1,166.00							
4/14/1998	1,174.20	1,174.20	1,165.80	1,174.20							
4/15/1998	1,177.70	1,177.70	1,170.20	1,177.50							
4/16/1998	1,164.50	1,173.50	1,161.50	1,164.50							
4/17/1998	1,179.50	1,179.70	1,162.00	1,179.70							
4/20/1998	1,181.70	1,181.70	1,173.70	1,178.70							
4/21/1998	1,185.50	1,185.70	1,175.70	1,185.50							
4/22/1998	1,190.50	1,190.50	1,184.50	1,187.10							
4/23/1998	1,186.60	1,186.60	1,176.10	1,176.70							
4/24/1998	1,162.50	1,180.70	1,160.20	1,162.50							
4/27/1998	1,142.50	1,142.50	1,132.50	1,142.50							
4/28/1998	1,152.00	1,152.00	1,136.60	1,140.70							
4/29/1998	1,153.20	1,153.20	1,139.70	1,146.80							
4/30/1998	1,174.00	1,174.00	1,165.00	1,169.70							
5/1/1998	1,180.10	1,180.10	1,168.70	1,180.10							
5/4/1998	1,187.10	1,187.10	1,177.10	1,178.30							
5/5/1998	1,175.30	1,175.30	1,165.80	1,170.30							
5/6/1998	1,174.30	1,174.30	1,156.20	1,156.20							
5/7/1998	1,147.20	1,158.20	1,147.20	1,147.20							
5/8/1998	1,166.20	1,166.20	1,156.70	1,164.50							
5/11/1998	1,172.50	1,172.50	1,156.50	1,161.60							
5/12/1998	1,171.60	1,171.60	1,157.60	1,171.50							
5/13/1998	1,176.50	1,176.50	1,168.50	1,173.60							
5/14/1998	1,178.10	1,178.10	1,166.10	1,169.10							
5/15/1998	1,173.10	1,173.10	1,160.10	1,162.10							
5/18/1998	1,158.10	1,167.10	1,152.10	1,158.10							
5/19/1998	1,167.60	1,167.60	1,158.00	1,165.50							
5/20/1998	1,174.00	1,174.00	1,161.00	1,174.00							
5/21/1998	1,178.50	1,178.50	1,165.00	1,168.00							

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
5/22/1998	1,163.50	1,171.00	1,160.50	1,163.50						
5/26/1998	1,163.00	1,163.00	1,143.50	1,143.50						
5/27/1998	1,147.50	1,147.50	1,120.80	1,145.30						
5/28/1998	1,151.30	1,151.30	1,139.80	1,149.30						
5/29/1998	1,155.30	1,155.30	1,139.50	1,139.50						
6/1/1998	1,143.50	1,149.50	1,135.50	1,143.50						
6/2/1998	1,143.70	1,150.50	1,138.50	1,143.70						
6/3/1998	1,148.20	1,148.20	1,125.70	1,125.70						
6/4/1998	1,127.00	1,145.70	1,127.00	1,145.10						
6/5/1998	1,165.60	1,165.90	1,144.60	1,165.90						
6/8/1998	1,172.00	1,172.00	1,164.40	1,166.00						
6/9/1998	1,169.00	1,171.00	1,161.00	1,169.00						
6/10/1998	1,173.10	1,177.50	1,159.50	1,161.70						
6/11/1998	1,164.20	1,164.20	1,139.50	1,139.50						
6/12/1998	1,134.50	1,148.00	1,127.00	1,147.00						
6/15/1998	1,132.50	1,142.00	1,117.00	1,119.70						
6/16/1998	1,134.70	1,134.70	1,121.20	1,134.60						
6/17/1998	1,157.50	1,161.10	1,148.10	1,158.40						
6/18/1998	1,158.50	1,158.50	1,152.40	1,154.40						
6/19/1998	1,159.90	1,159.90	1,143.40	1,148.20						
6/22/1998	1,156.70	1,156.70	1,147.70	1,152.70	VOL Begins Trading (Start of anticipatory period)					Market Price
6/23/1998	1,166.10	1,166.70	1,160.20	1,166.10	Anticipatory Period					Market Price
6/24/1998	1,183.60	1,183.60	1,162.50	1,182.20	Anticipatory Period					Market Price
6/25/1998	1,180.10	1,189.70	1,175.70	1,180.10	Anticipatory Period					Market Price
6/26/1998	1,180.50	1,185.10	1,179.10	1,184.20	Anticipatory Period					Market Price
6/29/1998	1,188.00	1,193.50	1,185.00	1,188.30	Anticipatory Period					Market Price
6/30/1998	1,188.50	1,188.50	1,178.30	1,179.90	Anticipatory Period					Market Price
7/1/1998	1,196.00	1,196.00	1,183.00	1,193.60	Anticipatory Period					Market Price
7/2/1998	1,195.10	1,195.10	1,189.60	1,195.00	Anticipatory Period					Market Price
7/6/1998	1,207.30	1,207.30	1,193.30	1,206.90	Anticipatory Period					Market Price
7/7/1998	1,208.40	1,208.40	1,200.10	1,204.80	Anticipatory Period					Market Price
7/8/1998	1,204.50	1,215.80	1,204.50	1,213.50	Anticipatory Period					Market Price
7/9/1998	1,214.50	1,214.50	1,203.50	1,205.80	Anticipatory Period					Market Price
7/10/1998	1,215.50	1,215.50	1,197.80	1,210.60	Anticipatory Period					Market Price
7/13/1998	1,214.40	1,214.40	1,208.60	1,212.00	Anticipatory Period					Market Price
7/14/1998	1,227.00	1,227.00	1,218.00	1,224.80	Anticipatory Period					Market Price
7/15/1998	1,229.80	1,229.80	1,221.30	1,222.20	Anticipatory Period					Market Price
7/16/1998	1,232.20	1,232.20	1,217.20	1,230.30	Anticipatory Period					Market Price
7/17/1998	1,233.10	1,236.30	1,229.80	1,233.10	Anticipatory Period					Market Price
7/20/1998	1,238.10	1,238.10	1,226.10	1,232.60	Anticipatory Period					Market Price
7/21/1998	1,234.50	1,235.60	1,208.60	1,211.30	Anticipatory Period					Market Price
7/22/1998	1,213.80	1,213.80	1,201.30	1,210.50	Anticipatory Period					Market Price
7/23/1998	1,195.80	1,211.50	1,185.00	1,185.00	Anticipatory Period					Market Price

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Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
7/24/1998	1,194.00	1,194.00	1,173.50	1,184.40	Anticipatory Period					Market Price
7/27/1998	1,192.40	1,192.40	1,172.40	1,190.20	Anticipatory Period					Market Price
7/28/1998	1,188.00	1,188.00	1,163.20	1,172.30	Anticipatory Period					Market Price
7/29/1998	1,182.00	1,182.00	1,164.50	1,166.30	Anticipatory Period					Market Price
7/30/1998	1,183.50	1,183.50	1,183.50	1,183.50	Anticipatory Period					Market Price
7/31/1998	1,160.30	1,186.00	1,157.00	1,160.30	Anticipatory Period					Market Price
8/3/1998	1,164.80	1,164.80	1,152.30	1,154.40	Anticipatory Period					Market Price
8/4/1998	1,161.40	1,161.40	1,107.40	1,107.80	Anticipatory Period					Market Price
8/5/1998	1,124.30	1,124.30	1,095.00	1,122.90	Anticipatory Period					Market Price
8/6/1998	1,130.90	1,130.90	1,112.90	1,127.50	Anticipatory Period					Market Price
8/7/1998	1,127.50	1,142.50	1,124.50	1,129.80	Anticipatory Period					Market Price
8/10/1998	1,132.80	1,132.80	1,121.00	1,123.80	Anticipatory Period					Market Price
8/11/1998	1,109.80	1,109.80	1,095.10	1,105.50	Anticipatory Period					Market Price
8/12/1998	1,124.00	1,125.10	1,112.50	1,125.10	Anticipatory Period					Market Price
8/13/1998	1,132.10	1,132.10	1,110.40	1,110.40	Anticipatory Period					Market Price
8/14/1998	1,123.40	1,123.40	1,094.40	1,096.40	Anticipatory Period					Market Price
8/17/1998	1,121.40	1,121.40	1,093.90	1,118.80	Anticipatory Period					Market Price
8/18/1998	1,129.50	1,141.60	1,122.80	1,141.60	Anticipatory Period					Market Price
8/19/1998	1,138.40	1,138.40	1,138.40	1,138.40	Anticipatory Period					Market Price
8/20/1998	1,129.90	1,138.90	1,128.40	1,129.90	Anticipatory Period					Market Price
8/21/1998	1,122.90	1,122.90	1,092.00	1,121.40	Anticipatory Period					Market Price
8/24/1998	1,128.20	1,132.40	1,119.40	1,128.20	Anticipatory Period					Market Price
8/25/1998	1,145.80	1,145.80	1,124.20	1,130.40	Anticipatory Period					Market Price
8/26/1998	1,130.50	1,130.50	1,113.40	1,122.20	Anticipatory Period					Market Price
8/27/1998	1,067.30	1,109.20	1,067.20	1,067.30	Anticipatory Period					Market Price
8/28/1998	1,070.00	1,087.30	1,054.30	1,062.20	Anticipatory Period					Market Price
8/31/1998	980.30	1,068.70	977.20	980.30	Anticipatory Period					Market Price
9/1/1998	1,031.30	1,031.30	965.30	1,028.40	Anticipatory Period					Market Price
9/2/1998	1,043.40	1,043.40	1,016.40	1,019.60	Anticipatory Period					Market Price
9/3/1998	1,020.60	1,020.60	993.60	1,014.20	Anticipatory Period					Market Price
9/4/1998	1,021.20	1,021.20	987.20	1,004.20	Anticipatory Period					Market Price
9/8/1998	1,058.20	1,058.30	1,024.20	1,058.30	Anticipatory Period					Market Price
9/9/1998	1,058.80	1,058.80	1,032.30	1,032.30	Anticipatory Period					Market Price
9/10/1998	997.30	1,016.30	994.30	997.30	Anticipatory Period					Market Price
9/11/1998	1,042.30	1,042.30	996.30	1,042.30	Anticipatory Period					Market Price
9/14/1998	1,060.00	1,070.30	1,057.30	1,060.60	Anticipatory Period					Market Price
9/15/1998	1,069.60	1,069.60	1,052.60	1,066.60	Anticipatory Period					Market Price
9/16/1998	1,080.00	1,080.00	1,058.60	1,078.60	Anticipatory Period					Market Price
9/17/1998	1,056.60	1,056.60	1,045.60	1,048.30	Anticipatory Period					Market Price
9/18/1998	1,051.80	1,051.80	1,039.80	1,050.10	Anticipatory Period					Market Price
9/21/1998	1,031.00	1,056.10	1,019.10	1,049.50	Anticipatory Period					Market Price
9/22/1998	1,064.50	1,064.50	1,050.50	1,058.80	Anticipatory Period					Market Price
9/23/1998	1,098.80	1,098.80	1,065.80	1,097.50	Anticipatory Period					Market Price

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Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)
9/24/1998	1,095.50	1,095.50	1,063.50	1,072.90	Anticipatory Period					Market Price
9/25/1998	1,082.90	1,082.90	1,055.90	1,070.20	Anticipatory Period					Market Price
9/28/1998	1,084.00	1,088.20	1,071.20	1,082.70	Anticipatory Period					Market Price
9/29/1998	1,082.50	1,086.70	1,064.70	1,076.20	Anticipatory Period					Market Price
9/30/1998	1,086.20	1,066.20	1,041.50	1,043.60	Anticipatory Period					Market Price
10/1/1998	1,037.60	1,037.60	1,006.10	1,011.00	Anticipatory Period					Market Price
10/2/1998	1,031.00	1,031.00	997.00	1,030.20	Anticipatory Period					Market Price
10/5/1998	1,005.50	1,022.20	988.20	1,010.80	Anticipatory Period					Market Price
10/6/1998	1,033.00	1,033.00	1,000.80	1,010.80	Anticipatory Period					Market Price
10/7/1998	1,022.30	1,022.30	981.80	995.50	Anticipatory Period					Market Price
10/8/1998	982.50	985.30	947.50	985.30	Anticipatory Period					Market Price
10/9/1998	1,010.30	1,010.30	965.30	1,008.50	Anticipatory Period					Market Price
10/12/1998	1,037.00	1,037.00	1,020.50	1,022.00	Anticipatory Period					Market Price
10/13/1998	1,019.90	1,025.00	1,013.50	1,019.90	Anticipatory Period					Market Price
10/14/1998	1,038.90	1,038.90	1,011.90	1,028.30	Anticipatory Period					Market Price
10/15/1998	1,042.50	1,094.30	1,022.30	1,082.00	Anticipatory Period					Market Price
10/16/1998	1,089.00	1,089.00	1,074.00	1,083.50	Anticipatory Period					Market Price
10/19/1998	1,090.50	1,090.50	1,078.50	1,087.60	Anticipatory Period					Market Price
10/20/1998	1,109.60	1,109.60	1,087.60	1,092.40	Anticipatory Period					Market Price
10/21/1998	1,085.50	1,098.40	1,084.40	1,091.70	Anticipatory Period					Market Price
10/22/1998	1,106.50	1,106.50	1,086.50	1,105.80	Anticipatory Period					Market Price
10/23/1998	1,095.00	1,102.80	1,092.80	1,092.80	Anticipatory Period					Market Price
10/26/1998	1,107.80	1,107.80	1,092.70	1,099.80	Anticipatory Period					Market Price
10/27/1998	1,093.20	1,112.80	1,089.30	1,093.20	Anticipatory Period					Market Price
10/28/1998	1,089.70	1,096.20	1,084.20	1,089.70	Anticipatory Period					Market Price
10/29/1998	1,113.70	1,115.50	1,088.70	1,115.50	Anticipatory Period					Market Price
10/30/1998	1,123.00	1,128.50	1,117.50	1,124.40	Anticipatory Period					Market Price
11/2/1998	1,129.00	1,141.00	1,125.40	1,141.00	Anticipatory Period					Market Price
11/3/1998	1,138.00	1,142.00	1,132.00	1,133.60	Anticipatory Period					Market Price
11/4/1998	1,153.50	1,153.50	1,134.60	1,144.80	Anticipatory Period					Market Price
11/5/1998	1,161.00	1,161.00	1,133.80	1,160.80	Anticipatory Period					Market Price
11/6/1998	1,160.00	1,168.80	1,156.80	1,168.80	Anticipatory Period					Market Price
11/9/1998	1,162.80	1,162.80	1,149.80	1,157.20	Anticipatory Period					Market Price
11/10/1998	1,160.20	1,160.20	1,149.40	1,149.40	Anticipatory Period					Market Price
11/11/1998	1,146.60	1,161.40	1,142.40	1,146.60	Anticipatory Period					Market Price
11/12/1998	1,149.10	1,149.10	1,138.60	1,144.30	Anticipatory Period					Market Price
11/13/1998	1,153.30	1,154.00	1,143.80	1,154.00	Anticipatory Period					Market Price
11/16/1998	1,164.00	1,164.00	1,151.50	1,163.70	Anticipatory Period					Market Price
11/17/1998	1,171.00	1,176.00	1,153.70	1,164.70	Anticipatory Period					Market Price
11/18/1998	1,172.00	1,172.00	1,156.50	1,171.10	Anticipatory Period					Market Price
11/19/1998	1,172.50	1,180.10	1,168.10	1,179.90	Anticipatory Period					Market Price
11/20/1998	1,184.00	1,190.50	1,179.40	1,189.00	Anticipatory Period					Market Price
11/23/1998	1,208.30	1,217.00	1,193.00	1,216.30	Anticipatory Period					Market Price

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Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)	
11/24/1998	1,217.40	1,217.40	1,206.80	1,209.20	Anticipatory Period						Market Price
11/25/1998	1,210.50	1,213.20	1,205.20	1,208.60	Anticipatory Period						Market Price
11/27/1998	1,218.60	1,218.60	1,214.60	1,216.80	Anticipatory Period						Market Price
11/30/1998	1,203.20	1,214.80	1,184.40	1,184.40	Anticipatory Period						Market Price
12/1/1998	1,177.00	1,200.80	1,173.90	1,196.20	Anticipatory Period						Market Price
12/2/1998	1,198.70	1,198.70	1,182.20	1,194.30	Anticipatory Period						Market Price
12/3/1998	1,174.50	1,201.80	1,172.80	1,174.50	Anticipatory Period						Market Price
12/4/1998	1,193.00	1,206.00	1,184.50	1,202.30	Anticipatory Period						Market Price
12/7/1998	1,213.30	1,213.30	1,200.30	1,210.00	Anticipatory Period						Market Price
12/8/1998	1,213.50	1,219.00	1,195.00	1,204.00	Anticipatory Period						Market Price
12/9/1998	1,200.50	1,209.00	1,199.00	1,207.10	Anticipatory Period						Market Price
12/10/1998	1,195.00	1,207.60	1,188.10	1,188.80	Anticipatory Period						Market Price
12/11/1998	1,180.00	1,192.50	1,176.30	1,185.50	Anticipatory Period						Market Price
12/14/1998	1,180.00	1,181.50	1,157.50	1,158.20	Anticipatory Period						Market Price
12/15/1998	1,168.00	1,187.50	1,164.70	1,185.20	Anticipatory Period						Market Price
12/16/1998	1,187.50	1,189.00	1,176.20	1,185.00	Anticipatory Period						Market Price
12/17/1998	1,192.00	1,203.00	1,192.00	1,202.70	Anticipatory Period						Market Price
12/18/1998	1,203.00	1,212.00	1,201.00	1,207.80	Anticipatory Period						Market Price
12/21/1998	1,212.00	1,234.50	1,212.00	1,225.40	Anticipatory Period						Market Price
12/22/1998	1,226.50	1,232.00	1,214.00	1,226.80	Anticipatory Period						Market Price
12/23/1998	1,235.50	1,254.50	1,229.80	1,253.80	Anticipatory Period						Market Price
12/24/1998	1,251.50	1,253.70	1,248.30	1,250.70	Anticipatory Period						Market Price
12/28/1998	1,243.00	1,254.00	1,243.00	1,244.80	Anticipatory Period						Market Price
12/29/1998	1,246.70	1,266.50	1,243.50	1,266.00	Anticipatory Period						Market Price
12/30/1998	1,259.50	1,267.50	1,253.00	1,253.50	Anticipatory Period						Market Price
12/31/1998	1,255.50	1,259.40	1,246.30	1,257.10	Anticipatory Period						Market Price
1/4/1999	1,246.00	1,272.50	1,242.00	1,252.40	Anticipatory Period						Market Price
1/5/1999	1,258.20	1,269.00	1,251.00	1,264.90	Anticipatory Period						Market Price
1/6/1999	1,274.00	1,297.00	1,274.00	1,292.30	Anticipatory Period						Market Price
1/7/1999	1,283.00	1,292.50	1,280.00	1,289.90	Anticipatory Period						Market Price
1/8/1999	1,300.50	1,302.50	1,285.00	1,299.20	Anticipatory Period						Market Price
1/11/1999	1,294.50	1,295.50	1,274.50	1,286.10	Anticipatory Period						Market Price
1/12/1999	1,274.50	1,281.00	1,259.00	1,263.00	Anticipatory Period						Market Price
1/13/1999	1,236.00	1,268.50	1,222.00	1,250.80	Anticipatory Period						Market Price
1/14/1999	1,251.50	1,256.50	1,228.00	1,230.60	Anticipatory Period						Market Price
1/15/1999	1,242.00	1,262.00	1,238.50	1,260.40	Anticipatory Period						Market Price
1/19/1999	1,270.00	1,273.50	1,253.30	1,268.80	Anticipatory Period						Market Price
1/20/1999	1,278.50	1,295.00	1,270.00	1,280.10	Anticipatory Period						Market Price
1/21/1999	1,267.00	1,274.50	1,244.00	1,244.50	Anticipatory Period						Market Price
1/22/1999	1,239.00	1,255.00	1,235.50	1,243.50	Anticipatory Period						Market Price
1/25/1999	1,249.50	1,256.50	1,236.50	1,255.20	Anticipatory Period						Market Price
1/26/1999	1,256.50	1,277.20	1,253.00	1,277.20	Anticipatory Period						Market Price
1/27/1999	1,280.80	1,280.80	1,259.00	1,260.60	Anticipatory Period						Market Price

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Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1)	Mean Return (2)	Squared Difference (3)	Sum of Squares (4)	Volatility (5)	Market Price
1/28/1999	1,271.50	1,285.00	1,270.00	1,277.40	Anticipatory Period						Market Price
1/29/1999	1,287.00	1,298.50	1,272.00	1,293.50	Anticipatory Period						Market Price
2/1/1999	1,300.00	1,302.00	1,286.00	1,286.20	Anticipatory Period						Market Price
2/2/1999	1,278.00	1,287.00	1,263.90	1,277.20	Anticipatory Period						Market Price
2/3/1999	1,276.50	1,294.00	1,272.00	1,290.50	Anticipatory Period						Market Price
2/4/1999	1,289.00	1,289.00	1,265.20	1,271.10	Anticipatory Period						Market Price
2/5/1999	1,270.50	1,271.00	1,248.00	1,255.20	Anticipatory Period						Market Price
2/8/1999	1,262.50	1,263.00	1,249.00	1,259.00	Anticipatory Period						Market Price
2/9/1999	1,259.30	1,259.30	1,230.00	1,230.50	Anticipatory Period						Market Price
2/10/1999	1,229.50	1,242.50	1,226.50	1,236.90	Anticipatory Period						Market Price
2/11/1999	1,243.00	1,275.00	1,239.00	1,274.30	Anticipatory Period						Market Price
2/12/1999	1,264.20	1,266.50	1,240.00	1,249.90	Anticipatory Period						Market Price
2/16/1999	1,258.00	1,269.00	1,248.00	1,253.90	Anticipatory Period						Market Price
2/17/1999	1,244.50	1,265.50	1,236.00	1,241.00	Anticipatory Period						Market Price
2/18/1999	1,244.50	1,254.00	1,236.50	1,250.00	Anticipatory Period						Market Price
2/19/1999	1,251.00	1,264.00	1,247.00	1,255.20	Anticipatory Period						Market Price
2/22/1999	1,255.00	1,288.00	1,253.00	1,286.40	Anticipatory Period						Market Price
2/23/1999	1,286.00	1,297.00	1,279.00	1,287.40	Anticipatory Period						Market Price
2/24/1999	1,287.50	1,299.00	1,262.00	1,265.20	Anticipatory Period						Market Price
2/25/1999	1,261.00	1,263.50	1,238.20	1,253.40	Anticipatory Period						Market Price
2/26/1999	1,261.00	1,261.50	1,240.00	1,247.50	Anticipatory Period						Market Price
3/1/1999	1,247.50	1,253.00	1,236.00	1,250.90	Anticipatory Period						Market Price
3/2/1999	1,254.50	1,263.00	1,234.00	1,241.40	Anticipatory Period						Market Price
3/3/1999	1,242.00	1,246.50	1,229.00	1,245.90	Anticipatory Period						Market Price
3/4/1999	1,249.00	1,265.00	1,243.00	1,261.80	Anticipatory Period						Market Price
3/5/1999	1,283.10	1,291.00	1,277.00	1,290.90	Anticipatory Period						Market Price
3/8/1999	1,291.50	1,298.00	1,285.10	1,295.80	Anticipatory Period						Market Price
3/9/1999	1,294.00	1,309.00	1,288.50	1,292.30	Anticipatory Period						Market Price
3/10/1999	1,294.00	1,302.00	1,288.00	1,301.40	Anticipatory Period						Market Price
3/11/1999	1,305.00	1,320.50	1,298.00	1,317.00	Anticipatory Period						Market Price
3/12/1999	1,317.20	1,320.40	1,301.50	1,303.80	Anticipatory Period						Market Price
3/15/1999	1,305.10	1,322.00	1,303.00	1,319.20	Anticipatory Period						Market Price
3/16/1999	1,318.70	1,325.00	1,315.00	1,318.90	Anticipatory Period						Market Price
3/17/1999	1,318.50	1,318.80	1,304.20	1,311.80	Anticipatory Period						Market Price
3/18/1999	1,311.40	1,332.50	1,301.60	1,331.20	Anticipatory Period						Market Price
3/19/1999	1,331.60	1,338.50	1,308.00	1,309.50	Pure anticipatory period ends						Market Price
3/22/1999	1,307.90	1,316.50	1,305.50	1,311.20	Realized period starts	0.13%	0.13%	0.000000	0.000000		Market Price
3/23/1999	1,311.60	1,312.30	1,267.00	1,272.30	(mix of anticipatory and realized)	-3.01%	-1.44%	0.000247	0.000247	25.38%	Market Price
3/24/1999	1,273.10	1,281.50	1,267.50	1,279.60	(mix of anticipatory and realized)	0.57%	-0.77%	0.000180	0.000427	23.60%	Market Price
3/25/1999	1,280.80	1,304.90	1,280.00	1,304.00	(mix of anticipatory and realized)	1.89%	-0.11%	0.000398	0.000824	26.78%	Market Price
3/26/1999	1,303.80	1,304.50	1,287.50	1,297.00	(mix of anticipatory and realized)	-0.54%	-0.19%	0.000012	0.000836	23.36%	Market Price
3/29/1999	1,294.40	1,323.80	1,292.80	1,315.70	(mix of anticipatory and realized)	1.43%	0.08%	0.000183	0.001019	23.07%	Market Price
3/30/1999	1,316.00	1,320.50	1,305.40	1,315.70	(mix of anticipatory and realized)	0.00%	0.07%	0.000000	0.001020	21.06%	Market Price

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1) Return (2)	Mean	Squared Difference (3)	Sum of Squares (4)	Volatility (5)	Market Price
3/31/1999	1,314.80	1,324.50	1,292.50	1,293.30	(mix of anticipatory and realized)	-1.72%	-0.16%	0.000244	0.001264	21.71%	Market Price
4/1/1999	1,293.10	1,305.00	1,291.50	1,302.70	(mix of anticipatory and realized)	0.72%	-0.06%	0.000061	0.001325	20.79%	Market Price
4/5/1999	1,307.50	1,333.90	1,307.50	1,333.40	(mix of anticipatory and realized)	2.33%	0.18%	0.000462	0.001787	22.76%	Market Price
4/6/1999	1,332.90	1,337.50	1,320.50	1,330.50	(mix of anticipatory and realized)	-0.22%	0.14%	0.000013	0.001800	21.67%	Market Price
4/7/1999	1,329.70	1,340.50	1,322.00	1,338.50	(mix of anticipatory and realized)	0.60%	0.18%	0.000017	0.001817	20.76%	Market Price
4/8/1999	1,337.70	1,357.00	1,331.00	1,355.60	(mix of anticipatory and realized)	1.27%	0.27%	0.000101	0.001918	20.42%	Market Price
4/9/1999	1,355.40	1,362.50	1,344.00	1,358.20	(mix of anticipatory and realized)	0.19%	0.26%	0.000000	0.001918	19.62%	Market Price
4/12/1999	1,348.20	1,372.50	1,330.00	1,372.00	(mix of anticipatory and realized)	1.01%	0.31%	0.000049	0.001967	19.15%	Market Price
4/13/1999	1,371.00	1,372.40	1,353.00	1,362.30	(mix of anticipatory and realized)	-0.71%	0.25%	0.000092	0.002059	18.93%	Market Price
4/14/1999	1,361.00	1,367.90	1,334.50	1,339.30	(mix of anticipatory and realized)	-1.70%	0.13%	0.000337	0.002395	19.77%	Market Price
4/15/1999	1,339.40	1,345.80	1,315.50	1,332.00	(mix of anticipatory and realized)	-0.55%	0.09%	0.000041	0.002437	19.34%	Market Price
4/16/1999	1,332.00	1,336.00	1,318.00	1,323.00	(mix of anticipatory and realized)	-0.68%	0.05%	0.000054	0.002490	19.00%	Market Price
4/19/1999	1,324.80	1,350.50	1,290.50	1,301.80	(mix of anticipatory and realized)	-1.62%	-0.03%	0.000252	0.002742	19.41%	Market Price
4/20/1999	1,300.50	1,318.00	1,295.50	1,315.00	(mix of anticipatory and realized)	1.01%	0.02%	0.000098	0.002839	19.25%	Market Price
4/21/1999	1,314.40	1,355.00	1,309.50	1,351.70	(mix of anticipatory and realized)	2.75%	0.14%	0.000680	0.003520	20.92%	Market Price
4/22/1999	1,353.00	1,369.90	1,349.00	1,369.10	(mix of anticipatory and realized)	1.28%	0.19%	0.000118	0.003638	20.77%	Market Price
4/23/1999	1,367.50	1,372.50	1,355.50	1,365.00	(mix of anticipatory and realized)	-0.30%	0.17%	0.000022	0.003660	20.38%	Market Price
4/26/1999	1,363.80	1,372.00	1,360.50	1,371.50	(mix of anticipatory and realized)	0.48%	0.19%	0.000008	0.003668	19.97%	Market Price
4/27/1999	1,370.00	1,380.10	1,363.50	1,376.50	(mix of anticipatory and realized)	0.36%	0.19%	0.000003	0.003671	19.58%	Market Price
4/28/1999	1,375.70	1,376.40	1,355.00	1,359.00	(mix of anticipatory and realized)	-1.28%	0.14%	0.000201	0.003872	19.72%	Market Price
4/29/1999	1,358.40	1,364.50	1,342.00	1,347.50	(mix of anticipatory and realized)	-0.85%	0.10%	0.000091	0.003963	19.57%	Market Price
4/30/1999	1,348.20	1,359.30	1,319.00	1,336.50	(mix of anticipatory and realized)	-0.82%	0.07%	0.000079	0.004042	19.41%	Market Price
5/3/1999	1,338.50	1,362.40	1,334.80	1,359.20	(mix of anticipatory and realized)	1.68%	0.12%	0.000243	0.004285	19.64%	Market Price
5/4/1999	1,359.00	1,361.20	1,335.50	1,343.00	(mix of anticipatory and realized)	-1.20%	0.08%	0.000164	0.004449	19.67%	Market Price
5/5/1999	1,341.50	1,353.20	1,322.00	1,352.00	(mix of anticipatory and realized)	0.67%	0.10%	0.000032	0.004482	19.42%	Market Price
5/6/1999	1,351.60	1,354.40	1,327.10	1,342.30	(mix of anticipatory and realized)	-0.72%	0.07%	0.000063	0.004545	19.25%	Market Price
5/7/1999	1,341.50	1,354.00	1,337.00	1,351.20	(mix of anticipatory and realized)	0.66%	0.09%	0.000032	0.004577	19.03%	Market Price
5/10/1999	1,350.40	1,358.50	1,338.00	1,347.00	(mix of anticipatory and realized)	-0.31%	0.08%	0.000015	0.004593	18.78%	Market Price
5/11/1999	1,346.50	1,366.50	1,344.70	1,358.20	(mix of anticipatory and realized)	0.83%	0.10%	0.000053	0.004645	18.61%	Market Price
5/12/1999	1,358.40	1,373.50	1,329.00	1,369.10	(mix of anticipatory and realized)	0.80%	0.12%	0.000046	0.004691	18.44%	Market Price
5/13/1999	1,368.90	1,382.00	1,368.00	1,375.00	(mix of anticipatory and realized)	0.43%	0.13%	0.000009	0.004701	18.21%	Market Price
5/14/1999	1,374.20	1,376.10	1,336.50	1,339.30	(mix of anticipatory and realized)	-2.63%	0.06%	0.000723	0.005423	19.30%	Market Price
5/17/1999	1,338.20	1,346.00	1,325.10	1,341.00	(mix of anticipatory and realized)	0.13%	0.06%	0.000000	0.005424	19.05%	Market Price
5/18/1999	1,341.00	1,349.90	1,326.00	1,341.20	(mix of anticipatory and realized)	0.01%	0.06%	0.000000	0.005424	18.81%	Market Price
5/19/1999	1,339.70	1,350.30	1,333.10	1,349.20	(mix of anticipatory and realized)	0.59%	0.07%	0.000027	0.005451	18.63%	Market Price
5/20/1999	1,349.70	1,355.80	1,341.50	1,342.50	(mix of anticipatory and realized)	-0.50%	0.06%	0.000031	0.005482	18.46%	Market Price
5/21/1999	1,341.90	1,344.90	1,329.00	1,334.80	(mix of anticipatory and realized)	-0.58%	0.04%	0.000038	0.005520	18.31%	Market Price
5/24/1999	1,334.40	1,340.10	1,306.20	1,312.50	(mix of anticipatory and realized)	-1.68%	0.01%	0.000286	0.005806	18.56%	Market Price
5/25/1999	1,311.70	1,322.00	1,283.00	1,284.50	(mix of anticipatory and realized)	-2.16%	-0.04%	0.000447	0.006253	19.04%	Market Price
5/26/1999	1,284.20	1,308.50	1,280.80	1,304.50	(mix of anticipatory and realized)	-1.55%	-0.01%	0.000241	0.006494	19.20%	Market Price
5/27/1999	1,304.60	1,308.00	1,279.00	1,286.00	(mix of anticipatory and realized)	-1.43%	-0.04%	0.000193	0.006688	19.27%	Market Price
5/28/1999	1,286.20	1,306.00	1,284.00	1,297.20	(mix of anticipatory and realized)	0.87%	-0.02%	0.000079	0.006766	19.18%	Market Price
6/1/1999	1,298.00	1,302.90	1,283.00	1,295.60	(mix of anticipatory and realized)	-0.12%	-0.02%	0.000001	0.006767	18.99%	Market Price

Futures Data

VOL Status

VOL Calculation

VOL Trading

Date	Open	High	Low	Settle	Vol Begins (6/22/98)	Daily Return (1) Return (2)	Mean	Squared Difference (3)	Sum of Squares (4)	Volatility (5)	
6/2/1999	1,295.40	1,299.50	1,278.00	1,296.20	(mix of anticipatory and realized)	0.05%	-0.02%	0.000000	0.006768	18.80%	Market Price
6/3/1999	1,296.50	1,306.50	1,295.50	1,305.00	(mix of anticipatory and realized)	0.68%	-0.01%	0.000047	0.006815	18.67%	Market Price
6/4/1999	1,304.60	1,331.50	1,296.60	1,329.70	(mix of anticipatory and realized)	1.88%	0.03%	0.000341	0.007155	18.95%	Market Price
6/7/1999	1,328.80	1,339.00	1,327.20	1,332.20	(mix of anticipatory and realized)	0.19%	0.03%	0.000002	0.007158	18.77%	Market Price
6/8/1999	1,332.50	1,335.00	1,314.20	1,321.30	(mix of anticipatory and realized)	-0.82%	0.02%	0.000070	0.007228	18.69%	Market Price
6/9/1999	1,321.20	1,327.50	1,315.50	1,318.80	(mix of anticipatory and realized)	-0.19%	0.01%	0.000004	0.007232	18.53%	Market Price
6/10/1999	1,318.80	1,319.70	1,293.00	1,307.50	(mix of anticipatory and realized)	-0.86%	0.00%	0.000071	0.007377	18.45%	Market Price
6/11/1999	1,307.50	1,314.00	1,287.50	1,296.30	(mix of anticipatory and realized)	-0.86%	-0.02%	0.000000	0.007377	18.22%	Market Price
6/14/1999	1,301.60	1,303.00	1,292.50	1,296.30	(mix of anticipatory and realized)	0.68%	-0.01%	0.000047	0.007423	18.12%	Market Price
6/15/1999	1,297.50	1,312.00	1,297.50	1,305.10	(mix of anticipatory and realized)	1.83%	0.02%	0.000326	0.007749	18.36%	Market Price
6/16/1999	1,318.00	1,333.00	1,316.50	1,329.20	(realized and anticipatory periods end)	0.93%	0.04%	0.000079	0.007828	18.30%	Market Price
6/17/1999	1,322.00	1,344.50	1,322.00	1,341.60	Futures and Vol Expiration						